

What is claimed is:

1. A processor-implemented method of filtering market data generated at a market place, for providing real-time trading status information, the method comprising:

providing a plurality of listings, each listing associated with a corresponding market place and traded at the associated market place;

providing a set of filter criteria suitable for filtering market data to determine the trading status information;

receiving market data for at least one listing of the plurality of listings associated with a specific market place;

filtering the received market data in accordance with the set of filter criteria to determine in real-time, whether trading of the at least one listing has been suspended or resumed at the specific market place; and

providing, in real-time, the status information indicating whether trading of the at least one listing has been suspended or resumed at the specific market place.
2. The method of claim 1, wherein the received market data is real-time market data.
3. The method of claim 1, wherein the market place is a financial, stock, derivatives or commodity exchange, ECN or any other market place that generates market data subjected to electronic dissemination.
4. The method of claim 1, wherein the providing of the plurality of listings comprises:

providing a plurality of dual listings, each dual listing associated with a primary market place and a secondary market place and traded at the primary and secondary market places.

5. The method of claim 4, wherein the received market data is received for at least one dual listing of the plurality of dual listings associated with a specific primary market place representing the specific market place.

6. The method of claim 5, wherein the providing of the status information comprises:

providing to the secondary market place, in real-time, the status information indicating whether trading of the at least one dual listing has been suspended or resumed at the specific primary market place.

7. The method of claim 1, wherein the set of filter criteria comprises at least one of:

a filter criteria for filtering the market data to determine occurrence of at least one predetermined trading suspension code;

a filter criteria for filtering the market data to determine occurrence of at least one predetermined trading resume code;

a filter criteria for filtering the market data to determine a market type; and

a filter criteria for filtering the market data to determine a data field of the market data to be filtered.

8. The method of claim 1, wherein the market data comprises a first plurality of codes from a multiplicity of available codes and at least one filter criteria of the set of filter criteria comprises a second plurality of codes from the multiplicity of available codes, and wherein the filtering of the received market data comprises:

comparing the codes of the first plurality of codes with the codes of the second plurality of codes to determine whether a match occurs.

9. The method of claim 8, wherein the codes of the second plurality of codes are trading suspension codes.
10. The method of claim 8, wherein the codes of the second plurality of codes are trading resume codes.
11. The method of claim 1, wherein the market data comprises a first plurality of codes from a multiplicity of available codes, at least one filter criteria of the set of filter criteria comprises a second plurality of codes from the multiplicity of available codes and at least one filter criteria of the set of filter criteria comprises a third plurality of codes from the multiplicity of available codes, and wherein the filtering of the received market data comprises:

comparing the codes of the first plurality of codes with the codes of the second and third pluralities of codes to determine whether a match occurs.

12. The method of claim 11, wherein the codes of the second plurality of codes are trading suspension codes and the codes of the third plurality of codes are trading resume codes.
13. The method of claim 1, wherein:

the market data comprises a plurality of codes from a multiplicity of available codes and each filter criteria of the set of filter criteria comprises a subset of codes from the multiplicity of available codes, and

the filtering of the received market data comprises:

comparing the codes of the plurality of codes with each subset of codes to determine whether a match occurs; and

if, for a specific code of the plurality of codes, no match occurs, sending an alert message to the specific market place indicating that an unknown code has been received.

14. The method of claim 13, further comprising:

receiving an update message from the specific market place indicating the meaning of the specific code of the plurality of codes; and

updating the multiplicity of available codes using the update message.

15. The method of claim 1, further comprising:

qualifying the received market data to determine accuracy and correctness of the received market data.

16. The method of claim 15, wherein the qualifying comprises:

qualifying the received market data to determine, whether a listing of the plurality of listings has been renamed.

17. The method of claim 1, further comprising:

monitoring market data supply of at least one selected market place to determine an occurring supply outage; and

providing in real-time, if a supply outage occurs, a corresponding indication of the occurring supply outage.

18. The method of claim 17, wherein the monitoring comprises:

monitoring index information for the at least one selected market place; and

if the index information is not received within a predetermined time interval, determining that a supply outage occurs.

19. The method of claim 1, further comprising:

displaying, in real-time, the status information indicating whether trading of the at least one listing has been suspended or resumed at the specific market place.

20. The method of claim 1, further comprising:

displaying, in real-time, an alert message if it is determined that trading of the at least one listing has been suspended at the specific market place.

21. The method of claim 20, wherein displaying of the alert message comprises:

creating a pop-up window for displaying the alert message therein, the pop-up window being adapted to be closed only in response to user interaction.

22. The method of claim 1, wherein the providing of the status information comprises:

providing a real-time market data information stream comprising the status information.

23. The method of claim 1, further comprising:

performing an audible alert if it is determined that trading of the at least one listing has been suspended at the specific market place.

24. The method of claim 1, further comprising:

attaching a flag to the received market data indicating a suspension of the at least one listing, if it is determined that trading of the at least one listing has been suspended at the specific market place.

25. A computer-readable medium comprising computer-executable instructions that, when executed on a computer, operate the computer to filter market data generated at a market place, for providing real-time trading status information, the computer-readable medium comprising computer-executable instructions for:

providing a plurality of listings, each listing associated with a corresponding market place and traded at the associated market place;

providing a set of filter criteria suitable for filtering market data to determine the trading status information;

receiving market data for at least one listing of the plurality of listings associated with a specific market place;

filtering the received market data in accordance with the set of filter criteria to determine in real-time, whether trading of the at least one listing has been suspended or resumed at the specific market place; and

providing, in real-time, the status information indicating whether trading of the at least one listing has been suspended or resumed at the specific market place.

26. A computer system for filtering market data generated at a market place to provide real-time trading status information, the computer system comprising:

a memory device for storing a plurality of listings, each listing associated with a corresponding market place and traded at the associated market place; and a set of filter criteria suitable for filtering market data to determine the trading status information;

an input unit for receiving market data for at least one listing of the stored plurality of listings, the at least one listing being associated with a specific market place;

a processor adapted to filter the received market data in accordance with the stored set of filter criteria to determine in real-time, whether trading of the at least one listing has been suspended or resumed at the specific market place; and

an output unit for providing, in real-time, the status information indicating whether trading of the at least one listing has been suspended or resumed at the specific market place.

27. The computer system of claim 26, wherein the received market data is real-time market data.
28. The computer system of claim 26, wherein the market place is a financial, stock, derivatives or commodity exchange, ECN or any other market place that generates market data subjected to electronic dissemination.
29. The computer system of claim 26, wherein the plurality of listings comprises a plurality of dual listings, each dual listing associated with a primary market place and a secondary market place and traded at the primary and secondary market places.
30. The computer system of claim 29, wherein the at least one listing is a dual listing of the plurality of dual listings associated with a specific primary market place representing the specific market place.
31. The computer system of claim 30, wherein the output unit is adapted to provide to the secondary market place, in real-time, the status information indicating whether trading of the at least one dual listing has been suspended or resumed at the specific primary market place.

32. The computer system of claim 26, wherein the set of filter criteria comprises at least one of:

a filter criteria for filtering the market data to determine occurrence of at least one predetermined trading suspension code;

a filter criteria for filtering the market data to determine occurrence of at least one predetermined trading resume code;

a filter criteria for filtering the market data to determine a market type; and

a filter criteria for filtering the market data to determine a data field of the market data to be filtered.

33. The computer system of claim 26, wherein the market data comprises a first plurality of codes from a multiplicity of available codes and at least one filter criteria of the set of filter criteria comprises a second plurality of codes from the multiplicity of available codes, and wherein the processor is adapted to compare the codes of the first plurality of codes with the codes of the second plurality of codes to determine whether a match occurs.

34. The computer system of claim 33, wherein the codes of the second plurality of codes are trading suspension codes.

35. The computer system of claim 33, wherein the codes of the second plurality of codes are trading resume codes.

36. The computer system of claim 26, wherein the market data comprises a first plurality of codes from a multiplicity of available codes, at least one filter criteria of the set of filter criteria comprises a second plurality of codes from the multiplicity of available codes and at least one filter criteria of the set of filter criteria comprises a third plurality of codes from the multiplicity of available codes, and wherein the processor is adapted to compare the codes of the first

plurality of codes with the codes of the second and third pluralities of codes to determine whether a match occurs.

37. The computer system of claim 36, wherein the codes of the second plurality of codes are trading suspension codes and the codes of the third plurality of codes are trading resume codes.
38. The computer system of claim 26, wherein the market data comprises a plurality of codes from a multiplicity of available codes and each filter criteria of the set of filter criteria comprises a subset of codes from the multiplicity of available codes, wherein the processor is adapted to compare the codes of the plurality of codes with each subset of codes to determine whether a match occurs; and the output unit is adapted to send an alert message to the specific market place indicating that an unknown code has been received if, for a specific code of the plurality of codes, no match occurs.
39. The computer system of claim 38, wherein the input unit is further adapted to receive an update message from the specific market place indicating the meaning of the specific code of the plurality of codes; and the processor is further adapted to update the multiplicity of available codes using the update message.
40. The computer system of claim 26, wherein the processor is adapted to qualify the received market data to determine accuracy and correctness of the received market data.
41. The computer system of claim 40, wherein the processor is further adapted to determine, whether a listing of the plurality of listings has been renamed.
42. The computer system of claim 26, wherein the processor is adapted to monitor market data supply of at least one selected market place to determine an occurring supply outage; and the output unit is adapted to provide in real-time, if a supply outage occurs, a corresponding indication of the occurring supply outage.

43. The computer system of claim 42, wherein the processor is further adapted to monitor index information for the at least one selected market place; and to determine that a supply outage occurs, if the index information is not received via the input unit within a predetermined time interval.
44. The computer system of claim 26, further comprising:
- a display device for displaying, in real-time, the status information indicating whether trading of the at least one listing has been suspended or resumed at the specific market place.
45. The computer system of claim 44, wherein the processor is further adapted to create a pop-up window for displaying the alert message therein, the pop-up window being adapted to be closed only in response to user interaction, the pop-up window for display on the display device.
46. The computer system of claim 26, further comprising:
- a speaker unit for performing an audible alert if it is determined that trading of the at least one listing has been suspended at the specific market place.
47. The computer system of claim 26, wherein the processor is further adapted to attach a flag to the received market data indicating a suspension of the at least one listing, if it is determined that trading of the at least one listing has been suspended at the specific market place.
48. The computer system of claim 26, wherein the output unit is adapted to provide a real-time market data information stream comprising the status information.